

EXHIBIT B

LEHMAN BROTHERS || DERIVATIVES - MTM STATEMENT

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DATE:	01-Sep-2008
COB VALUATION DATE:	29-Aug-2008
REPORTING CCY:	USD

POSITIVE NUMBERS = DUE TO LEHMAN/COLLATERAL HELD BY LEHMAN
NEGATIVE NUMBERS = DUE TO YOU/COLLATERAL HELD BY YOU

The below estimated value[s] are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such value[s]. Unless otherwise specified, the below valuations represent mid-market valuations. Mid-market values attempt to approximate the current economic value of a given position using prices and rates at the average of the bid and offer for the respective underlying asset(s) or reference rate(s). Discussions of trade values in general, and indicative or firm price quotations and actual trade prices in particular, may vary significantly from these written estimated values as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction and financing costs, hedging costs and risks and use of capital and profit.

These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary during the course of any particular day and may vary significantly from the estimates or quotations that would be given by another dealer. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising there from to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.

MTM Summary	
FID Swaps Total:	(308,432)
Structured Total:	3,589,724
TOTAL:	3,281,293

Independent Requirement Summary	
Portfolio Independent Requirement	
Deal Specific Independent Requirement	3,719,550
TOTAL:	3,719,550

FID Swaps								
GID	RMS ID	Product Type	Trade Date	Effective Date	Maturity Date	Notional CCY	Notional Amount CCY	MTM (USD)
460154	645449L	SWAP	20-Feb-2004	15-Mar-2004	15-Sep-2008	USD	4,835,000	(87,213)
567158	753057L	SWAP	16-Aug-2004	13-Sep-2004	13-Sep-2008	USD	9,700,000	(221,219)
FID SWAPS TOTAL:								
								(308,432)
Structured								
GID	RMS ID	Trade Date	Effective Date	Maturity Date	Notional CCY	Notional Amount CCY	MTM (USD)	
2255408	1021843L	08-Sep-2005	13-Sep-2005	13-Sep-2017	USD	7,820,000	118,297	
304770	437265L	02-Jan-2003	22-Jan-2003	22-Jan-2018	USD	9,500,000	(4,913)	
306088	439237L	08-Jan-2003	28-Jan-2003	28-Jan-2018	USD	9,450,000	(32,015)	
318448	454135L	13-Feb-2003	12-Mar-2003	12-Mar-2018	USD	9,500,000	41,299	
322742	459115L	26-Feb-2003	17-Mar-2003	17-Mar-2023	USD	4,765,000	(33,078)	
325005	462077L	05-Mar-2003	31-Mar-2003	31-Mar-2016	USD	9,550,000	91,196	
327228	465031L	11-Mar-2003	28-Mar-2003	28-Mar-2023	USD	9,500,000	183,724	
329168	467691L	17-Mar-2003	04-Apr-2003	04-Apr-2018	USD	4,765,000	60,817	
341947	487969L	25-Apr-2003	15-May-2003	15-May-2023	USD	11,875,000	128,962	
345452	493893L	08-May-2003	02-Jun-2003	02-Jun-2023	USD	9,550,000	247,398	
348607	499029L	19-May-2003	13-Jun-2003	13-Jun-2018	USD	9,500,000	121,610	
354838	507955L	06-Jun-2003	30-Jun-2003	30-Jun-2023	USD	9,500,000	299,608	
354849	507969L	06-Jun-2003	30-Jun-2003	30-Dec-2015	USD	9,665,000	218,864	
356977	511045L	12-Jun-2003	30-Jun-2003	30-Jun-2018	USD	9,500,000	(45,974)	
358452	513333L	17-Jun-2003	08-Jul-2003	08-Jan-2024	USD	5,715,000	230,008	
362169	519201L	26-Jun-2003	30-Jul-2003	30-Jul-2023	USD	1,930,000	59,608	
362065	519287L	26-Jun-2003	16-Jul-2003	16-Jul-2018	USD	9,500,000	145,439	
365885	525713L	08-Jul-2003	30-Jul-2003	30-Jul-2018	USD	9,532,000	66,470	
366383	526301L	09-Jul-2003	29-Jul-2003	29-Jan-2016	USD	4,808,000	19,791	
367356	527757L	11-Jul-2003	28-Jul-2003	28-Jul-2023	USD	5,730,000	97,164	
367767	528975L	15-Jul-2003	04-Aug-2003	04-Aug-2023	USD	11,875,000	131,082	
367771	528979L	15-Jul-2003	04-Aug-2003	04-Aug-2023	USD	12,825,000	111,592	
368848	530029L	16-Jul-2003	30-Jul-2003	30-Jul-2023	USD	2,955,000	40,366	
400999	574567L	02-Oct-2003	23-Oct-2003	23-Oct-2023	USD	4,775,000	(1,796)	
478936	666591L	25-Mar-2004	20-Apr-2004	20-Oct-2020	USD	4,800,000	77,292	

202438L	812375L	16-Nov-2004	10-Dec-2004	10-Dec-2024	USD	14,495,000	13,638
2039756	830807L	09-Dec-2004	28-Dec-2004	28-Dec-2024	USD	19,300,000	397,737
2048694	839999L	22-Dec-2004	14-Jan-2005	14-Jan-2025	USD	9,650,000	27,333
2057055	849071L	11-Jan-2005	28-Jan-2005	28-Jul-2017	USD	6,790,000	38,939
2057053	849079L	11-Jan-2005	28-Jan-2005	28-Jan-2015	USD	6,825,000	20,897
2063202	855639L	19-Jan-2005	04-Feb-2005	04-Feb-2021	USD	4,850,000	32,100
2079386	871069L	08-Feb-2005	28-Feb-2005	28-Feb-2016	USD	9,650,000	56,770
2079506	871291L	08-Feb-2005	24-Feb-2005	24-Feb-2021	USD	9,650,000	59,229
2082337	874739L	11-Feb-2005	07-Mar-2005	07-Mar-2025	USD	9,700,000	182,525
2099262	893237L	07-Mar-2005	28-Mar-2005	28-Mar-2025	USD	14,550,000	(182,467)
2140180	930711L	21-Apr-2005	12-May-2005	12-May-2025	USD	4,855,000	25,053
2153921	940249L	09-May-2005	27-May-2005	27-May-2025	USD	7,350,000	47,205
2163271	946647L	18-May-2005	10-Jun-2005	10-Jun-2025	USD	4,850,000	97,969
2186872	966559L	14-Jun-2005	30-Jun-2005	30-Jun-2020	USD	6,835,000	(22,351)
2191312	970779L	20-Jun-2005	11-Jul-2005	11-Jul-2025	USD	14,550,000	267,529
2192547	971801L	21-Jun-2005	15-Jul-2005	15-Jan-2018	USD	14,660,000	220,227
2194922	973579L	23-Jun-2005	13-Jul-2005	13-Jul-2011	USD	4,885,000	(10,564)
2202988	980093L	05-Jul-2005	27-Jul-2005	27-Jul-2013	USD	9,800,000	(54,857)
STRUCTURED TOTAL:							3,689,724

Deal - Specific Breakdown (Scheduled)

GID	RMS ID	Trade Date	Effective Date	Maturity Date	Notional CCY	Notional Amount CCY	Independent Requirement Percent	Independent Requirement (USD)
2255408	1021843L	08-Sep-2005	13-Sep-2005	13-Sep-2017	USD	7,820,000	1.00	78,200
304770	437265L	02-Jan-2003	22-Jan-2003	22-Jan-2018	USD	9,500,000	1.00	95,000
318448	454135L	13-Feb-2003	12-Mar-2003	12-Mar-2018	USD	9,500,000	1.00	95,000
325005	462077L	05-Mar-2003	31-Mar-2003	31-Mar-2016	USD	9,550,000	1.00	95,500
329168	467691L	17-Mar-2003	04-Apr-2003	04-Apr-2018	USD	4,765,000	1.00	47,650
345452	493893L	08-May-2003	02-Jun-2003	02-Jun-2023	USD	9,550,000	1.00	95,500
354838	507955L	05-Jun-2003	30-Jun-2003	30-Jun-2023	USD	9,500,000	1.00	95,000
356977	511045L	12-Jun-2003	30-Jun-2003	30-Jun-2018	USD	9,500,000	1.00	95,000
362169	519201L	26-Jun-2003	30-Jul-2003	30-Jul-2023	USD	1,930,000	1.00	19,300
400999	574567L	02-Oct-2003	23-Oct-2003	23-Oct-2023	USD	4,775,000	1.00	47,750
368848	530029L	16-Jul-2003	30-Jul-2003	30-Jul-2023	USD	2,955,000	1.00	29,550
367771	528979L	14-Jul-2003	04-Aug-2003	04-Aug-2023	USD	12,825,000	1.00	128,250
367767	528975L	14-Jul-2003	04-Aug-2003	04-Aug-2023	USD	11,875,000	1.00	118,750
367356	527757L	11-Jul-2003	28-Jul-2003	28-Jul-2023	USD	5,730,000	1.00	57,300
366383	526301L	09-Jul-2003	29-Jul-2003	29-Jan-2016	USD	4,808,000	1.00	48,080
365885	525713L	08-Jul-2003	30-Jul-2003	30-Jul-2018	USD	9,532,000	1.00	95,320
362065	519287L	26-Jun-2003	16-Jul-2003	16-Jul-2018	USD	9,500,000	1.00	95,000
2186872	966559L	14-Jun-2005	30-Jun-2005	30-Jun-2020	USD	6,835,000	1.00	68,350
2163271	946647L	18-May-2005	10-Jun-2005	10-Jun-2025	USD	4,850,000	1.00	48,500
2153921	940249L	09-May-2005	27-May-2005	27-May-2025	USD	7,350,000	1.00	73,500
2140180	930711L	21-Apr-2005	12-May-2005	12-May-2025	USD	4,855,000	1.00	48,550
2099262	893237L	07-Mar-2005	28-Mar-2005	28-Mar-2025	USD	14,550,000	1.00	145,500
2082337	874739L	11-Feb-2005	07-Mar-2005	07-Mar-2025	USD	9,650,000	1.00	96,500
2079506	871291L	08-Feb-2005	24-Feb-2005	24-Feb-2021	USD	9,650,000	1.00	96,500
2079386	871069L	08-Feb-2005	28-Feb-2005	28-Feb-2016	USD	9,650,000	1.00	96,500
2063202	855639L	19-Jan-2005	04-Feb-2005	04-Feb-2021	USD	4,850,000	1.00	48,500
2202988	980093L	05-Jul-2005	27-Jul-2005	27-Jul-2013	USD	9,750,000	1.00	97,500
2194922	973579L	23-Jun-2005	13-Jul-2005	13-Jul-2011	USD	4,885,000	1.00	48,850
2192547	971801L	21-Jun-2005	15-Jul-2005	15-Jan-2018	USD	14,585,000	1.00	145,850
2191312	970779L	20-Jun-2005	11-Jul-2005	11-Jul-2025	USD	14,550,000	1.00	145,500
2057053	849079L	11-Jan-2005	28-Jan-2005	28-Jan-2015	USD	6,825,000	1.00	68,250
2057055	849071L	11-Jan-2005	28-Jan-2005	28-Jul-2017	USD	6,790,000	1.00	67,900
2048694	839999L	22-Dec-2004	14-Jan-2005	14-Jan-2025	USD	9,650,000	1.00	96,500
2039756	830807L	09-Dec-2004	28-Dec-2004	28-Dec-2024	USD	19,300,000	1.00	193,000
2024385	812375L	16-Nov-2004	10-Dec-2004	10-Dec-2024	USD	14,495,000	1.00	144,950
478936	666591L	25-Mar-2004	20-Apr-2004	20-Oct-2020	USD	4,800,000	1.00	48,000
358452	513333L	17-Jun-2003	08-Jul-2003	08-Jan-2024	USD	5,715,000	1.00	57,150
354949	507969L	06-Jun-2003	30-Jun-2003	30-Dec-2015	USD	9,685,000	1.00	96,850

34.	49029L	19-May-2003	13-Jun-2003	13-Jun-2018	USD	9,500,000	1.00	95,000
341947	487969L	25-Apr-2003	15-May-2003	15-May-2023	USD	11,875,000	1.00	118,750
327228	465031L	11-Mar-2003	28-Mar-2003	28-Mar-2023	USD	9,500,000	1.00	95,000
322742	459115L	26-Feb-2003	17-Mar-2003	17-Mar-2023	USD	4,765,000	1.00	47,650
306088	439237L	08-Jan-2003	28-Jan-2003	28-Jan-2018	USD	9,450,000	1.00	94,500

DEAL-SPECIFIC BREAKDOWN TOTAL:

3,719,550

Collateral Data

Deal ID	Coll Type	Security ID	Security Description	Maturity Date	CCY	Dirty Price	Quantity	Market Value (USD)
VAR		36202KAL9	GNMA II ARM	20-Mar-2016	USD	98.30	4,500,000	110,328
VAR		31366LFL5	FNMA SF 30 YEAR	01-Dec-2017	USD	106.31	3,868,461	20,132
VAR		31391KYD3	FNMA 15 YEAR	01-Dec-2017	USD	100.94	2,000,000	403,158
VAR		31371KWF4	FNMA 15 YEAR	01-Dec-2017	USD	100.92	2,073,064	388,146
VAR		31390MKJ2	FNMA 15 YEAR	01-Nov-2017	USD	100.94	7,000,000	1,551,579
VAR		31391JPY0	FNMA 15 YEAR	01-Nov-2017	USD	100.94	30,950,709	5,509,517
VAR		31391Y6N2	FNMA 15 YEAR	01-Jan-2018	USD	99.15	9,591,196	2,827,724
VAR		31400CAT1	FNMA 15 YEAR	01-Feb-2018	USD	99.15	15,000,000	3,934,573
VAR		31400CDE1	FNMA 15 YEAR	01-Feb-2018	USD	99.15	8,000,000	2,227,662
VAR		31391Y3S4	FNMA 15 YEAR	01-Feb-2018	USD	99.15	1,000,000	323,673
VAR		31401AG84	FNMA 15 YEAR	01-May-2018	USD	99.15	15,181,749	4,861,287
VAR		31401C3G6	FNMA 15 YEAR	01-May-2018	USD	99.15	1,000,000	314,507
VAR		31401HJ45	FNMA 15 YEAR	01-Jun-2018	USD	99.15	8,302,184	2,049,626
VAR		31401NW39	FNMA 15 YEAR	01-Jul-2018	USD	99.15	7,800,000	1,646,913
VAR		31401H7M8	FNMA 15 YEAR	01-Jul-2018	USD	99.15	10,205,000	3,382,418
VAR		31401NP29	FNMA FIXED RATE	01-Jun-2018	USD	99.90	10,838,817	3,726,333
VAR		31401JVN5	FNMA 15 YEAR	01-Jun-2018	USD	100.36	24,000,915	7,635,026
VAR		31402A4J2	FNMA SF 30 YEAR	01-Jun-2018	USD	96.19	6,193,841	2,244,334
VAR		31402BDE1	FNMA 15 YEAR	01-Jul-2018	USD	99.15	2,000,000	757,947
VAR		31402DS44	FNMA 15 YEAR	01-Jul-2018	USD	99.15	18,190,000	6,732,383
VAR		31376J7J2	FNMA 15 YEAR	01-Jun-2018	USD	99.15	15,000,000	5,775,107
VAR		31402FBD6	FNMA 15 YEAR	01-Jul-2018	USD	99.15	6,711,261	2,969,658
VAR		31402HH61	FNMA SF 30 YEAR	01-Jul-2018	USD	96.19	10,201,592	3,784,894

COLLATERAL DATA TOTAL:

63,176,927